

FIG. 1

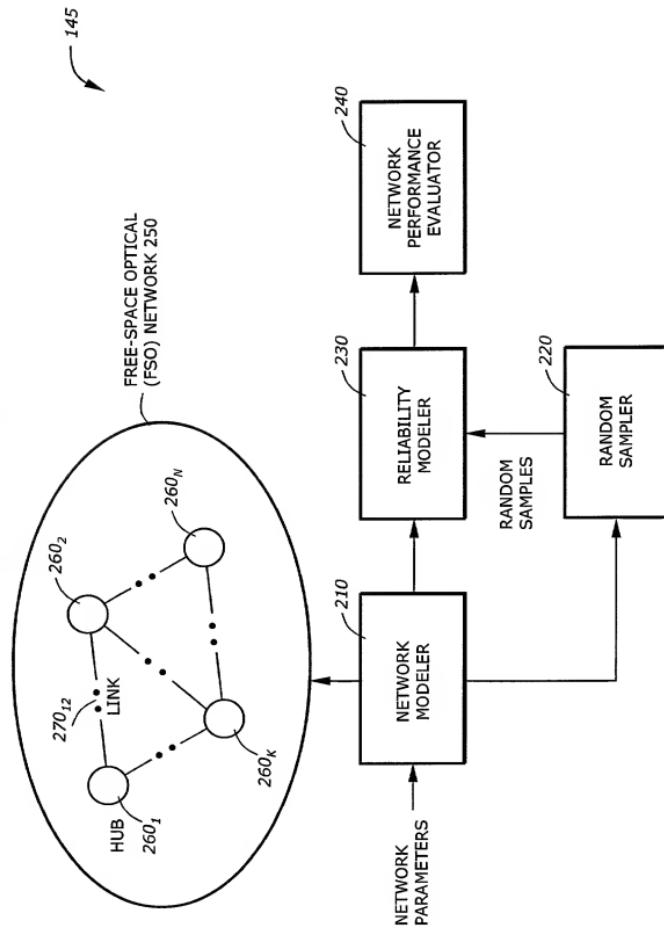


FIG. 2

220

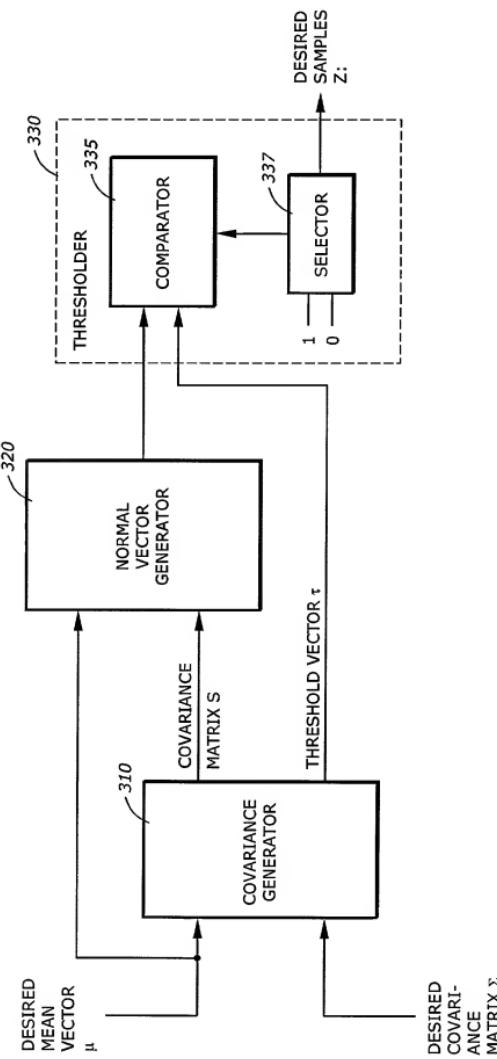


FIG. 3

FIG. 4

DESIRABLE COVARIANCE MATRIX Σ

DESIRED MEAN VECTOR μ

DIAGONAL ELEMENTS
 S_{ii} OF S

DIAGONAL ELEMENT GENERATOR

310
450
410
420
430
440
442
444

VARIANCE VECTOR σ

NORMAL VECTOR GENERATOR

THRESHOLD VECTOR τ

THRESHOLD VECTOR CALCULATOR

NON-DIAGONAL ELEMENTS
 S_{ij} OF S

NON-DIAGONAL ELEMENT GENERATOR

EQUATION SOLVER

RHS GENERATOR

FIG. 4

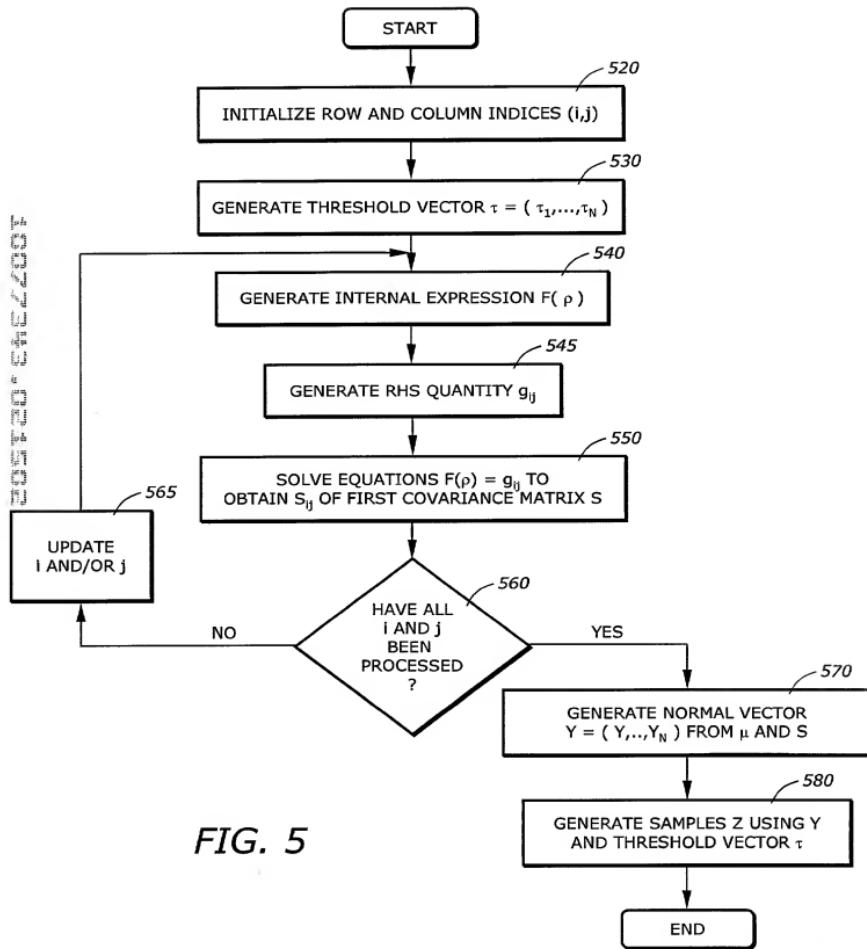


FIG. 5